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Appendix 4.3 in "Large-Sample Normal Distribution of the OLS Estimator." In particular, the expression for  $i$  is now  $(X_i' X)^{-1} X_i' u_i$ , so that  $\text{var}(i) = \text{var}[(X_i' X)^{-1} X_i' u_i]$ , and the term

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